

Imanol Pérez Arribas

Personal Information

Name Imanol
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Education

2016–Now PhD in Mathematics at Oxford University.
2012–2016 Bachelor of Science in Mathematics at the University of the Basque Country in Spain.
Average grade: 9.61/10.
2014–Now Second year Physics student at Universidad Nacional de Educación a Distancia (UNED) – currently on hold.

Work experience

Oct 2019 – Quantitative Researcher at J.P. Morgan in London, with the objective of exploring
Now potential applications of my PhD to projects at the firm.
Jul 2019 – Quantitative Researcher Intern at Jump Trading.
Sep 2019
Jan 2018 – Quantitative Researcher at J.P. Morgan in London, with the objective of exploring
Jun 2019 potential applications of my PhD to projects at the firm.
Jul 2017 – Quantitative Research Associate internship at J.P. Morgan in London in the Equities
Sep 2017 Derivatives team.

Scholarships

2017 Extraordinary Award for my Bachelor in Mathematics. Awarded by the University of the Basque Country.
2016 Full scholarship offered by the bank La Caixa for graduate studies in Europe.
2016 Scholarship from the University of Oxford that covers University and College Fees.

Programming languages

- Python
- R
- C++
- MATLAB

Publications

- 2019 **Nonparametric pricing and hedging of exotic derivatives.**
Terry Lyons, Sina Nejad and Imanol Perez Arribas.
arXiv:1905.00711
- 2019 **Deep Signature Transforms.**
Patric Bonnier, Patrick Kidger, Imanol Perez Arribas, Cristopher Salvi and Terry Lyons.
NeurIPS 2019
- 2019 **Optimal execution with rough path signatures.**
Jasdeep Kalsi, Terry Lyons and Imanol Perez Arribas.
arXiv:1905.00728
- 2019 **Model-free pricing and hedging in discrete time using rough path signatures.**
Terry Lyons, Sina Nejad and Imanol Perez Arribas.
arXiv:1905.01720
- 2018 **Derivatives pricing using signature payoffs.**
Imanol Perez Arribas.
arXiv:1809.09466
- 2018 **Labelling as an unsupervised learning problem.**
Terry Lyons and Imanol Perez Arribas.
arXiv:1805.03911
- 2017 **A signature-based machine learning model for bipolar disorder and borderline personality disorder.**
Imanol Perez Arribas, Guy M. Goodwin, John R. Geddes, Terry Lyons and Kate E.A. Saunders.
Translational Psychiatry, 8(1), p.274

Teaching

- Michaelmas Term 2017
- *Martingales Through Measure Theory* (B8.1) at the University of Oxford.
 - *Measure Theory & Probability* (PDE/CDT) at the University of Oxford.
 - *Numerical Solutions of Differential Equations* (B6.1) at the University of Oxford.